

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11303	11076	11190	11266	11380	11456	Sell	Neutral	Neutral
Sensex	38624	37895	38259	38507	38871	39119	Sell	Neutral	Neutral
Nifty Futures	11321	11049	11185	11256	11392	11463	Sell	Neutral	Neutral
Bank Nifty	29177	28535	28856	29071	29392	29606	Sell	Neutral	Neutral
CNX IT	15723	15373	15548	15671	15846	15968	Sell	Neutral	Neutral
CNX Midcap	17004	16580	16792	16929	17141	17278	Sell	Neutral	Sell
CNX Small Cap	5690	5548	5619	5665	5736	5782	Sell	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38623.7	479.68	1.26
NIFTY	11303.3	170.55	1.53
MIDCAP	14763.6	259.2	1.79
SMLCAP	13773.6	169.67	1.25
BSEFMC	11004.2	88.00	0.81
AUTO	15746.3	311.72	2.02
POWER	1772.05	68.02	3.99
REALTY	2158.76	34.82	1.64
BSE IT	15333.8	187.15	1.24
BANKEX	33515.95	398.69	1.20
OILGAS	127447.32	377.0	3.05
METAL	8529.59	457.95	5.67

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	73.54	0.65	0.90
27-Mar-20 EUR-INR	81.74	0.86	1.07
27-Mar-20 GBP-INR	94.01	0.90	0.97
27-Mar-20 JPY- INR	68.18	0.44	0.66

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1007	824	125
BSE	1234	1165	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5679	8095	(2416)
DII	6177	3042	3135

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets snapped seven days losing streak on Tuesday, with Sensex and Nifty ending higher, after the Reserve Bank of India (RBI) said it is closely monitoring global as well as domestic situation regarding the impact of deadly coronavirus and ready to take necessary action to ensure orderly functioning of financial markets. After a fabulous start, indices remained in green, aided with Union Finance Minister Nirmala Sitharaman's statement that the direct tax dispute resolution scheme announced in Budget will be of great help to people as they will be able to save time and money spent in fighting cases.

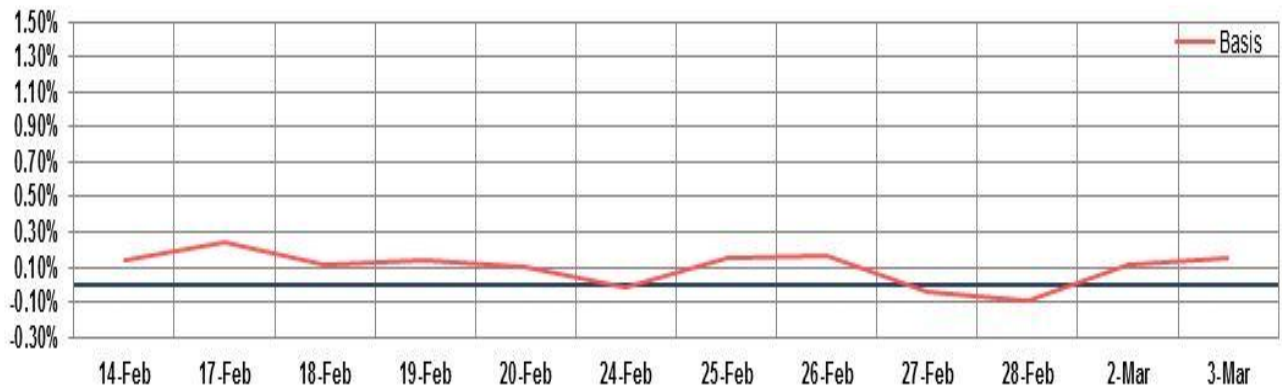
On the global front, European markets were trading in green, after Spain's unemployment decreased in February after rising in the previous month. The data from the Ministry of Labor, Migration and Social Security showed that the number of registered unemployment decreased 7,806 from January. On a seasonally adjusted basis, unemployment fell 19,043. Asian markets ended mostly higher, despite Japan's consumer confidence fell in February. The data from the Cabinet Office showed that on a seasonally adjusted basis, the consumer confidence index decreased to 38.4 in February from 39.1 in January and December.

Market Turnover & FII Derivative Data

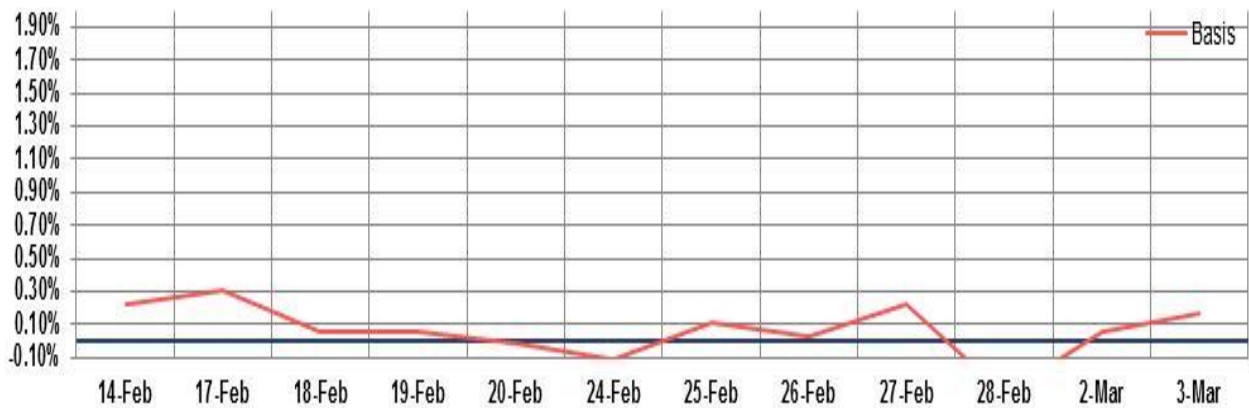
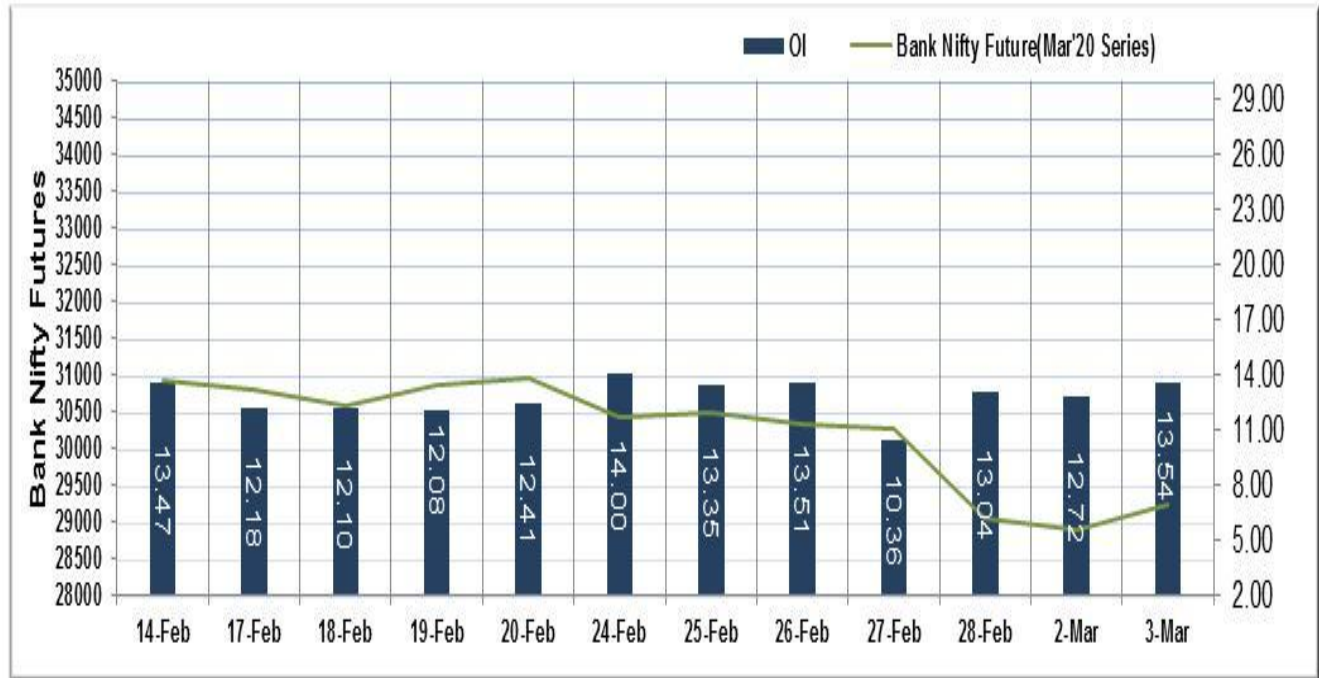
Market TO	Current	Previous	Net%
BSE CASH	2407	2472	(3)
NSE CASH	43646	45857	(5)
NSE FO	1398523	1216934	15

FII Derivatives	Buy	Sell	Net
Ind. Futures	8014.24	7773.13	241
Ind. Options	176210	174436	881
Stk. Futures	21653	21305	2040
Stk. Options	3994.62	3941.02	54

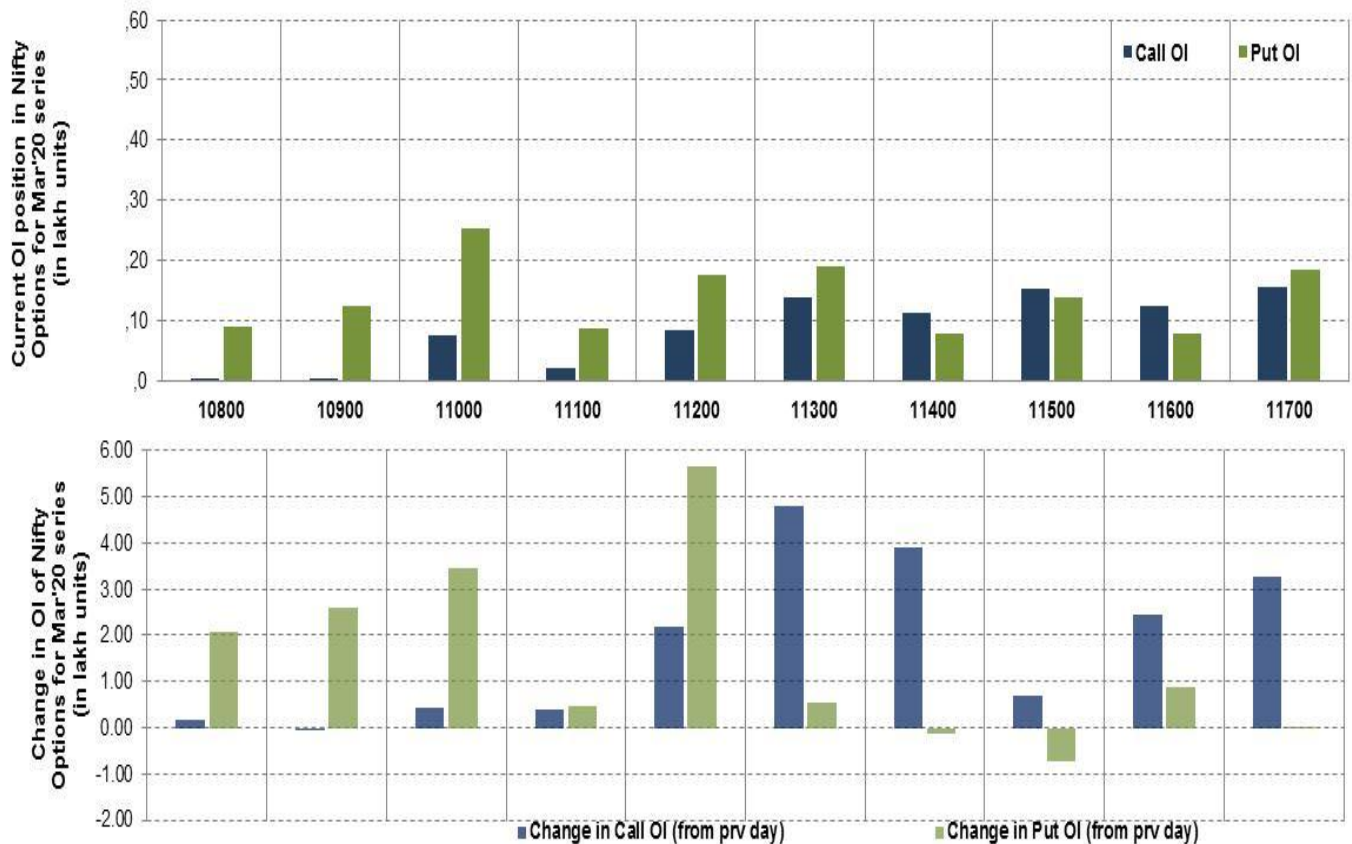
Nifty Futures



Bank Nifty Futures



Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,700 SP from the Mar month expiry was the most active call with an addition of 0.32 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with an addition of 0.34 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.56mn) and that for Puts was at 11,000 SP (2.52mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/03/20

Avg Avg



Nifty Cash prices have settled at 11303.3 up by 1.53 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11200 and 11100 levels. Intraday traders should be cautious and take position accordingly.

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.